CF/012

SYSTEMS AND METHODS FOR
MONITORING CREDIT OF TRADING COUNTERPARTIES

Abstract of the Disclosure

Systems and methods are provided which
5   monitor trades entered into and cleared by
counterparties, track the net and gross positions of
counterparties and the counterparties' parent entities,
trigger warnings when counterparties or their parent
entities exceed a warning limit, and shut-off
10 counterparties' trading ability when counterparties
exceed a credit limit. An operator of a credit system
using these systems and methods is provided with a
variety of interfaces through which the operator can
set up new counterparties, search a list of
15 counterparties, view and edit basic information for
counterparties, view financial information for
counterparties, view and edit notes regarding to
counterparties, view and edit limits of counterparties,
view position versus limit information for
20 counterparties, view the current day's position
information for counterparties, and view cumulative
position information for counterparties.